UNITED STATES PATENT AND TRADEMARK OFFICE
CERTIFICATE OF CORRECTION

PATENT NO. : 6,993,462 B1
APPLICATION NO. : 09/654401
DATED   : January 31, 2006
INVENTOR(S) : Vladimir Pavlovic et al.

It is certified that error appears in the above-identified patent and that said Letters Patent is hereby corrected as shown below:

In column 32, line 35, delete " $\left[[\hat{X}_{t|t,i}]\right]\hat{x}_{t|t,i} \overset{\Delta}{=} \langle x_t | Y_t, s_T = e_i \rangle$ "

and insert -- $\hat{x}_{t|t,i} \overset{\Delta}{=} \langle x_t | Y_t, s_T = e_i \rangle$ --, therefor.

In column 14, below line 2, insert -- for t=1:T-1 (Steps 104, 122) --.

In column 14, above line 3, insert -- for i=1:S (Steps 106, 120) --.

In column 15, line 57, delete " $\langle x_t \rangle = E[x_t | U_T]$ " and

insert -- $\langle x_t \rangle = E[x_t | Y_T]$ --, therefor.

In column 17, line 50, delete

" Initialize $\Pr(s_0 = i) = p(i)$, for i=0, . . . ,S-1: (Step 202) ".

In column 26, line 4, delete "j*→i" and insert -- $j \to i$ --, therefor.

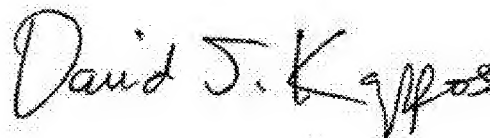In column 26, line 23, delete "j=arg" and insert -- j*=arg --, therefor.

In column 31, line 15, after "state" delete "S_{-1}" and insert -- S_{t-1} --, therefor.

In column 36, line 10, in Claim 22, delete "(SLDS)" and insert -- (LDS) --, therefor.

In column 37, line 24, in Claim 27, delete "which;" and insert -- which: --, therefor.

In column 37, line 55, in Claim 28, delete "estate;" and insert -- estimate; --, therefor.

Signed and Sealed this
Twelfth Day of July, 2011

David J. Kappos
Director of the United States Patent and Trademark Office